Economics Letters 27 (1988) 391–393
North-Holland

AUTHOR INDEX

Abdalla, Adil E.A., A characterization of employment distortions in labor contracts with asymmetric information 15
Alessie, Rob, Bertrand Melenberg and Guglielmo Weber, Consumption, leisure and earnings-related liquidity constraints: A note 101
Anas, Alex and Cheng Min Feng, Invariance of expected utilities in logit models 41

Baghestani, Hamid and Esmail Noori, On the rationality of the Michigan monthly survey of inflationary expectations 333
Berrebi, Z.M., *see* J. Silber 195
Beggs, John J., A simple model for heterogeneity in binary logit models 245
Berry, Steven and Hugh Briggs, A non-parametric test of a first-order Markov process for regimes in a non-cooperatively collusive industry 73
Briggs, H., *see* S. Berry 73
Butler, J.S., *see* M. Quddus 239

Cabral, Luis M.B., Asymmetric equilibria in symmetric games with many players 205
Ceuppens, P.R., *see* J.A. Lane 133
Chakravarty, Satya R., On the separable industry performance evaluation function 179
Chowdhury, Abdur R., Velocity and the variability of money growth: Some international evidence 355
Connolly, Robert A. and Mark Hirschey, Market value and patents: A Bayesian approach 83

Daly, Michael J., Pierre Mercier and Thomas Schweitzer, The impact of tax reform on investment and saving incentives in Canada, the United States, the United Kingdom, and Japan 159
Decker, Paul T., The effect of taxation on labor supply when on-the-job amenities are endogenous 89
Dubey, P. and M. Shubik, A note on an optimal garnishing rule 5

Fabella, Raul V., Natural team sharing and team productivity 105
Farrell, Joseph, Communication, coordination and Nash equilibrium 209
Feng, C.M., *see* A. Anas 41
Fischer, Andreas, Money announcements and the risk premium 155
Fishelson, Gideon, The black market for foreign exchange: An international comparison 67
Fishman, Arthur, Dynamics sales discriminate against uninformed consumers in a competitive market 23
Flood, Robert and Nancy Marion, Determinants of the spread in a two-tier foreign exchange market 173
Fosu, Augustin Kwasi and Md. Shamsul Huq, Price inflation and wage inflation: A cause–effect relationship? 35
Frank, Murray and Thanasis Stengos, The stability of Canadian macroeconomic data as measured by the largest Lyapunov exponent 11

Gaertner, Wulf and Jochen Jungeilges, A non-linear model of interdependent consumer behaviour 144
Gehrlein, William V., Probability calculations for transitivity of the simple majority rule 311
Gilboa, Itzhak and David Schmeidler, Information dependent games: Can common sense be common knowledge? 215
Green, Francis, The trade union wage gap in Britain: Some new estimates 183
Gupta, Kanhaya L., Interest rate determination in a small open economy: Singapore 283
Gupta, Kanhaya L. and Bakhtiar Moazzami, Dynamic specification and the demand for money function 229

0165-1765/88/$3.50 © 1988, Elsevier Science Publishers B.V. (North-Holland)

Hall, A.D., *see* M.H. Pesaran 341
Harpaz, Giora, The non-optimality of the over-the-counter options dividend protection 55
Hartog, Joop, Eddie Mekkelholt and Hans van Ophem, Testing the relevance of job search for job mobility 299
Heywood, John S., The union wage profile of women: Potential vs. actual experience 189
Hirschey, M., *see* R.A. Connolly 83
Hung, N.M. and Nicolas Schmitt, Quality competition and threat of entry in duopoly 287
Huq, Md.S., *see* A.K. Fosu 35
Hwang, H., *see* C.-c. Mai 279

Ide, Toyonari and Akira Takayama, Scale economies, perverse comparative statics results, the Marshallian stability and the long-run equilibrium for a small open economy 257
Ide, Toyonari and Akira Takayama, Marshallian stability, long-run equilibrium and the pattern of specialization under factor-market distortions in the pure theory of international trade 265
Ito, Takatoshi and Jin Hyuk Park, Political business cycles in the parliamentary system 233

Jungeilges, J., *see* W. Gaertner 144

Kajii, Atsushi, Note on equilibria without ordered preferences in topological vector spaces 1
Klemperer, Paul D. and Margaret A. Meyer, Consistent conjectures equilibria: A reformulation showing non-uniqueness 111

Lane, J.A., P.R. Ceuppens and D.A. Peel, Critical bounds for MA(2) and MA(3) processes 133
Lee, Tom K., Does conditional covariance or conditional variance explain time varying risk premia in foreign exchange returns? 371
Liu, J.-T., *see* M. Quddus 239
Lorenz, W., *see* J. Wagner 95

McKenzie, Lionel W., A limit theorem on the core 7
Mai, Chao-cheng and Hong Hwang, Optimal export subsidies and marginal cost differentials 279
Majerus, David W., Price vs. quantity competition in oligopoly supergames 293
Majumder, Amita, A note on optimal commodity taxation in India 167
Mallela, Parthasaradhi and Sang-Hee Yoo, On the inadequacy of sufficient conditions under 'limited information' identification 337
Marion, N., *see* R. Flood 173
Mekkelholt, *see* J. Hartog 299
Mercier, P., *see* M.J. Daly 159
Meyer, M.A., *see* P.D. Klemperer 111
Milbourne, Ross, A theorem regarding elasticities of the transactions demand for money 151
Miller, Stephen M., Are saving and investment cointegrated? 31
Millner, Edward L., Michael D. Pratt and Robert J. Reilly, A re-examination of Harrison's experimental test for risk aversion 317
Mino, Kazuo, The long-run effects of income taxation under endogenous technical progress 367
Mirman, Leonard J. and Haim Reisman, Price fluctuations when only prices reveal information 305
Moazzami, B., *see* K.L. Gupta 229
Moene, Karl Ove, A reformulation of the Harris–Todaro mechanism with endogenous wages 387

Nielsen, Lars Tyge, Comparative risk aversion 321
Nomura, Masuo, On exact small sample properties of ordinary ridge estimators 251
Noori, E., *see* H. Baghestani 333

Park, J.H., *see* T. Itao 233
Peel, D.A., *see* J.A. Lane 133
Peel, David A. and Peter F. Pope, Economic surprises and the behaviour of asset prices: Some analyses and further empirical results 375
Pesaran, M.H. and A.D. Hall, Test of non-nested linear regression models subject to linear restrictions 341

Pope, P.F., *see* D.A. Peel 375
Pope, Rulon D., A new parametric test for the structure of risk preferences 117
Pratt, M.D., see E.L. Millner 317

Quddus, Munir, Jin-Tan Liu and J.S. Butler, Variability of inflation and the dispersion of relative prices: Evidence from the Chinese hyperinflation of 1946–1949 239
Quintas, Luis G., Uniqueness of Nash equilibrium points in bimatrix games 123

Ram, Rati, Relation between inflation and relative-price variability in the United States: Evidence from data for the 1980s 129
Randolph, William C., A transformation for heteroscedastic error components regression models 349
Reilly, R.J., *see* E.L. Millner 317
Reisman, H., *see* L.J. Mirman 305
Rothschild, R., The impact of market share, tariffs and quotas on the performance of international cartels 79
Rudebusch, Glenn D., Are productivity fluctuations due to real supply shocks? 327

Schmeidler, D., *see* I. Gilboa 215
Schmitt, N., *see* N.M. Hung 287
Schweitzer, T., *see* M.J. Daly 159
Segal, Uzi, Avaia Spivak and Joseph Zeira, Precautionary saving and risk aversion: An anticipated utility approach 223
Serletis, Apostolos, New tests of the theory of optimal seigniorage 361
Shi, Shou Yong, Rothschild–Stiglitz competitive insurance market under quasilinear preferences 27
Shubik, M., *see* P. Dubey 5
Silber, Jacques and Z.M. Berrebi, Distance functions and the comparison of development levels 195
Singh, Radhey S., Estimation of error variance in linear regression models with errors having multivariate Student–t distribution with unknown degrees of freedom 47
Snowberger, Vinson, Firm behavior in the rate design phase of the regulatory process 381
Spivak, A., *see* U. Segal 223
Stengos, T., *see* M. Frank 11

Takayama, A., *see* T. Ide 257
Takayama, A., *see* T. Ide 265
Taylor, C.A., *see* H. Theil 201
Theil, Henri and Carol A. Taylor, Measuring the size of revisions of regional data 201
Tsui, Kai Yuen, The measurement of export instability: A methodological note 61

Van Ophem, H., *see* J. Hartog 299

Wagner, Joachim and Wilhelm Lorenz, The earnings function under test 95
Wolff, Christian C.P., Autoregressive conditional heteroscedasticity: A comparison of ARCH and random coefficient models 141

Yabuuchi, Shigemi, Partial revenue seeking and welfare 271
Yoo, S.-H., *see* P. Mallela 337

Zeira, J., *see* U. Segal 223

Economics Letters 27 (1988) 395–397
North-Holland

CATEGORY INDEX

General Economics; Theory; History; Systems

Dubey, P. and M. Shubik, A note on an optimal garnishing rule (021) 5
Kajii, Atsushi, Note on equilibria without ordered preferences in topological vector spaces (021) 1
McKenzie, Lionel W., A limit theorem on the core (021) 7
Mirman, Leonard J. and Haim Reisman, Price fluctuations when only prices reveal information (021) 305
Fabella, Raul V., Natural team sharing and team productivity (022) 105
Klemperer, Paul D. and Margaret A. Meyer, Consistent conjectures equilibria: A reformulation showing non-uniqueness (022) 111
Frank, Murray and Thanasis Stengos, The stability of Canadian macroeconomic data as measured by the largest Lyapunov exponent (023) 11
Abdalla, Adil E.A., A characterization of employment distortions in labor contracts with asymmetric information (026) 15
Cabral, Luis M.B., Asymmetric equilibria in symmetric games with many players (026) 205
Farrell, Joseph, Communication, coordination and Nash equilibrium (026) 209
Fishman, Arthur, Dynamics sales discriminate against uninformed consumers in a competitive market (026) 23
Gehrlein, William V., Probability calculations for transitivity of the simple majority rule (026) 311
Gilboa, Itzhak and David Schmeidler, Information dependent games: Can common sense be common knowledge? (026) 215
Millner, Edward L., Michael D. Pratt and Robert J. Reilly, A re-examination of Harrison's experimental test for risk aversion (026) 317
Nielsen, Lars Tyge, Comparative risk aversion (026) 321
Pope, Rulon D., A new parametric test for the structure of risk preferences (026) 117
Quintas, Luis G., Uniqueness of Nash equilibrium points in bimatrix games (026) 123
Segal, Uzi, Avia Spivak and Joseph Zeira, Precautionary saving and risk aversion: An anticipated utility approach (026) 223
Shi, Shou Yong, Rothschild–Stiglitz competitive insurance market under quasilinear preferences (026) 27

Economic Growth; Development; Planning; Fluctuations

Gupta, Kanhaya L. and Bakhtiar Moazzami, Dynamic specification and the demand for money function (121) 229
Ito, Takatoshi and Jin Hyuk Park, Political business cycles in the parliamentary system (131) 233
Miller, Stephen M., Are saving and investment co-integrated? (131) 31
Rudebusch, Glenn D., Are productivity fluctuations due to real supply shocks? (131) 327
Baghestani, Hamid and Esmail Noori, On the rationality of the Michigan monthly survey of inflationary expectations (134) 333
Fosu, Augustin Kwasi and Md. Shamsul Huq, Price inflation and wage inflation: A cause–effect relationship? (134) 35
Quddus, Munir, Jin-Tan Liu and J.S. Butler, Variability of inflation and the dispersion of relative prices: Evidence from the Chinese hyperinflation of 1946–1949 (134) 239
Ram, Rati, Relation between inflation and relative price variability in the United States: Evidence from data for the 1980s (134) 129

Quantitative Economic Methods and Data

Anas, Alex and Cheng Min Feng, Invariance of expected utilities in logit models (211) 41
Beggs, John J., A simple model for heterogeneity in binary logit models (211) 245

0165-1765/88/$3.50 © 1988, Elsevier Science Publishers B.V. (North-Holland)

Lane, J.A., P.R. Ceuppens and D.A. Peel, Critical bounds for MA(2) and MA(3) processes (211) 133
Mallela, Parthasaradhi and Sang-Hee Yoo, On the inadequacy of sufficient conditions under 'limited information' identification (211) 337
Nomura, Masuo, On exact small sample properties of ordinary ridge estimators (211) 251
Pesaran, M.H. and A.D. Hall, Test of non-nested linear regression models subject to linear restrictions (211) 341
Randolph, William C., A transformation for heteroscedastic error components regression models (211) 349
Singh, Radhey S., Estimation of error variance in linear regression models with errors having multivariate Student-*t* distribution with unknown degrees of freedom (211) 47
Wolff, Christian C.P., Autoregressive conditional heteroscedasticity: A comparison of ARCH and random coefficient models (211) 141
Gaertner, Wulf and Jochen Jungeilges, A non-linear model of interdependent consumer behaviour (212) 144

Domestic Monetary and Fiscal Theory and Institutions

Chowdhury, Abdur R., Velocity and the variability of money growth: Some international evidence (311) 355
Milbourne, Ross, A theorem regarding elasticities of the transactions demand for money (311) 151
Serletis, Apostolos, New tests of the theory of optimal seigniorage (311) 361
Fischer, Andreas, Money announcements and the risk premium (313) 155
Harpaz, Giora, The non-optimality of the over-the-counter options dividend protection (313) 55
Daly, Michael J., Pierre Mercier and Thomas Schweitzer, The impact of tax reform on investment and saving incentives in Canada, the United States, the United Kingdom, and Japan (323) 159
Majumder, Amita, A note on optimal commodity taxation in India (323) 167
Mino, Kazuo, The long-run effects of income taxation under endogenous technical progress (323) 367

International Economics

Ide, Toyonari and Akira Takayama, Scale economies, perverse comparative statics results, the Marshallian stability and the long-run equilibrium for a small open economy (411) 257
Ide, Toyonari and Akira Takayama, Marshallian stability, long-run equilibrium and the pattern of specialization under factor-market distortions in the pure theory of international trade (411) 265
Yabuuchi, Shigemi, Partial revenue seeking and welfare (411) 271
Tsui, Kai Yuen, The measurement of export instability: A methodological note (421) 61
Mai, Chao-cheng and Hong Hwang, Optimal export subsidies and marginal cost differentials (422) 279
Fishelson, Gideon, The black market for foreign exchange: An international comparison (431) 67
Flood, Robert and Nancy Marion, Determinants of the spread in a two-tier foreign exchange market (431) 173
Lee, Tom K., Does conditional covariance or conditional variance explain time varying risk premia in foreign exchange returns? (431) 371
Gupta, Kanhaya L., Interest rate determination in a small open economy: Singapore (441) 283

Administration; Business Finance; Marketing; Accounting

Peel, David A. and Peter F. Pope, Economic surprises and the behaviour of asset prices: Some analyses and further empirical results (521) 375

Industrial Organization; Technological Change; Industry Studies

Chakravarty, Satya R., On the separable industry performance evaluation function (610) 179
Berry, Steven and Hugh Briggs, A non-parametric test of a first-order Markov process for regimes in a non-cooperatively collusive industry (611) 73
Hung, N.M. and Nicolas Schmitt, Quality competition and threat of entry in duopoly (611) 287
Majerus, David W., Price vs. quantity competition in oligopoly supergames (611) 293
Rothschild, R., The impact of market share, tariffs and quotas on the performance on international cartels (611) 79
Snowberger, Vinson, Firm behavior in the rate design phase of the regulatory process (613) 381
Connolly, Robert A. and Mark Hirschey, Market value and patents: A Bayesian approach (621) 83

Manpower; Labor; Population

Decker, Paul T., The effect of taxation on labor supply when on-the-job amenities are endogenous (821) 89
Moene, Karl Ove, A reformulation of the Harris–Todaro mechanism with endogenous wages (823) 387
Hartog, Joop, Eddie Mekkelholt and Hans van Ophem, Testing the relevance of job search for job mobility (824) 299
Green, Francis, The trade union wage gap in Britain: Some new estimates (831) 183
Heywood, John S., The union wage profile of women: Potential vs. actual experience (831) 189

Welfare Programs; Consumer Economics; Urban and Regional Economics

Wagner, Joachim and Wilhelm Lorenz, The earnings function under test (912) 95
Alessie, Rob, Bertrand Melenberg and Guglielmo Weber, Consumption, leisure and earnings-related liquidity constraints: A note (920) 101
Silber, Jacques and Z.M. Berrebi, Distance functions and the comparison of development levels (921) 195
Theil, Henri and Carol A. Taylor, Measuring the size of revisions of regional data (940) 201